

AD-A068 629

NAVAL RESEARCH LAB WASHINGTON DC
SOME REFINEMENTS FOR A SHIP TRACKING ALGORITHM. (U)
MAY 79 W W WILLMAN

F/G 15/4

UNCLASSIFIED

NRL-MR-3991

NL

| OF |
AD
A068629



END
DATE
FILED
7-79
DDC

LEVEL

412

NRL Memorandum Report 3991

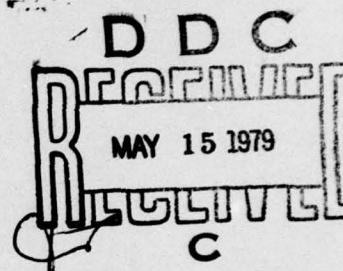
Some Refinements for a Ship Tracking Algorithm

WARREN W. WILLMAN

*Systems Research Branch
Space Systems Division*

ADA068629

May 2, 1979



DDC FILE COPY
000



NAVAL RESEARCH LABORATORY
Washington, D.C.

Approved for public release; distribution unlimited.

79 05 14 038

SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER NRL Memorandum Report 3991	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) SOME REFINEMENTS FOR A SHIP TRACKING ALGORITHM	5. TYPE OF REPORT & PERIOD COVERED Interim report on a continuing NRL problem.	
7. AUTHOR(s) Warren W. Willman	6. PERFORMING ORG. REPORT NUMBER 16 RR00302	
9. PERFORMING ORGANIZATION NAME AND ADDRESS Naval Research Laboratory Washington, D.C. 20375	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS NRL Problem B01-10 Project RR00302416152 NO PE	
11. CONTROLLING OFFICE NAME AND ADDRESS Office of Naval Research Arlington, VA 22217	12. REPORT DATE May 15 1979	
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)	13. NUMBER OF PAGES 18	
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office) 12 18P	15. SECURITY CLASS. (of this report) UNCLASSIFIED	
16. DISTRIBUTION STATEMENT (of this Report) Approved for public release; distribution unlimited.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report) 14 NRL-MR-3991		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Adaptive driving noise Command and control Kalman filtering Ocean surveillance Recursive filtering Ship tracking Track smoothing		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) Some improvements are reported which have been developed for the ship tracking algorithm described in NRL Report 7969. Also, some errors which have been discovered in that report are listed.		

252 950

GW

CONTENTS

INTRODUCTION	1
REFINEMENTS FOR PLANAR TRACKING	
A. New Method of Recursively Estimating the "Maneuvering Intensity"	
Matrix Q (a 2 x 2 matrix)	2
B. Updating Velocity Covariance Submatrix (2 x 2)	5
C. Summary	6
RHUMB-LINE TRACK PROJECTION	6
REFERENCES	7
APPENDIX A	8
APPENDIX B	10



SOME REFINEMENTS FOR A SHIP TRACKING ALGORITHM

INTRODUCTION

Some refinements have been developed for the ship tracking algorithm in reference 1. Also, some errors in this reference have been discovered, and are listed in Appendix A here. The availability of reference 1, as so amended, is assumed in this report.

These refinements often make little difference when the input position reports of the ship being tracked have a large margin of error. In other cases, however, the difference can be dramatic, especially with accurate reports followed by inaccurate ones. The original algorithm does badly in such cases because certain peculiarities of the underlying ship motion model cause it to adhere too rigidly to the "average velocity" estimated from early data. The refinements correct this tendency by adjusting the "state covariance matrix" whenever the estimated "driving noise" increases. This adjustment is theoretically exact for the case of only two position reports with no prior velocity information.

Upon the receipt of each new position report, the original algorithm operates in planar coordinates by first updating an estimate of the ship's state vector (x , y , \dot{x} , \dot{y}) with a Kalman filter, then updating an estimate of a 2×2 driving noise covariance matrix Q with the "residuals" from this filter. This Q matrix estimate is then modified to make it diagonal with respect to the current estimate of the velocity vector.

One refinement consists of subsequently updating the velocity components of the state covariance matrix. In the currently estimated "in-track" and "cross track" coordinates, this (2×2) submatrix is increased by $(t-t_0)^{-1} \hat{Q}$, where each term in \hat{Q} is the greater of zero and the change in the corresponding term of Q from its preceding value, and where t is the current time and t_0 is the time that tracking started.

The rationale for this procedure is that this is exactly the correction that would be needed in the state covariance matrix after two position reports if this matrix were generated by the Kalman filter using too low a value of the driving noise. In a sense, then, this refinement introduces a degree of coordination that was hitherto lacking between the updating of the Kalman filter and of the Q matrix estimate.

Note: Manuscript submitted February 26, 1979.

For good results, it was also found necessary to adopt a more exact procedure for diagonalizing Q (in the currently estimated in-track and cross-track coordinates) than was used in the original algorithm. As a practical safeguard against extremely bad data, it was found wise to limit the size of the increment in the velocity covariance submatrix to that submatrix's initially specified value.

The details of these refinements are specified for the case of planar tracking in the experimental FORTRAN implementation of Appendix B, which corresponds to the program listed in reference 1 (Figure 3, pg. 20-23) for the original algorithm. The section "UPDATE DRIVING NOISE ESTIMATE" is replaced entirely; also a few bookkeeping details are added in the "INITIALIZATION" section. These refinements extend in a straightforward way to the algorithms described in reference 1 for tracking on a sphere, because these are both derived from the planar tracking procedure. In this case, however, an even better procedure, using rhumb-line track projections, is described in reference 2.

REFINEMENTS FOR PLANAR TRACKING

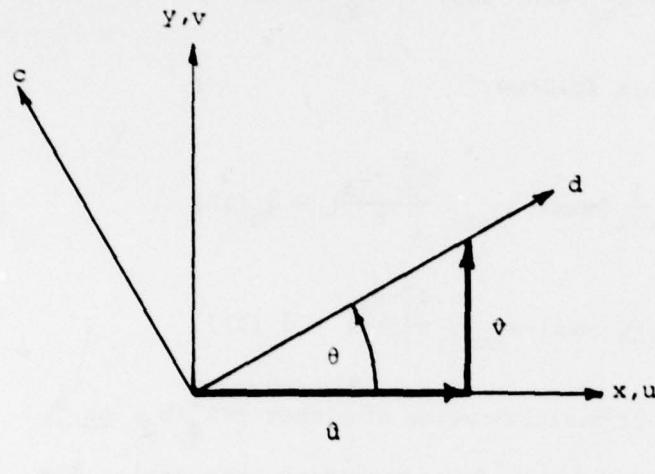
A. New Method of Recursively Estimating the "Maneuvering Intensity" Matrix Q (a 2×2 matrix)

Instead of computing the statistics \hat{q}_{xx} , \hat{q}_{xy} and \hat{q}_{yy} (p. 11 of reference 1), we compute two statistics, \hat{q}_d and \hat{q}_c , which approximate the down-track and cross-track components of the "maneuvering noise" intensity. Assuming that these two components are uncorrelated, the sort of reasoning used in reference 1 to derive eqs. (27)-(29) leads to a similar recursive scheme for generating \hat{q}_d and \hat{q}_c . In the notation of reference 1, this scheme consists of doing the following at time t_{i+1} , after updating the conditional mean and covariance matrix of the state vector according to eqs. (8)-(24):

- (i) Compute the down-track and cross-track components of the "innovation" vector

$$\begin{bmatrix} \epsilon_x (i+1) \\ \hline \hline \epsilon_x (i+1) \end{bmatrix}.$$

To do this, we use the following coordinate transformation:



$$\sin \theta = \frac{v}{\sqrt{u^2 + v^2}},$$

$$\cos \theta = \frac{u}{\sqrt{u^2 + v^2}},$$

\hat{u}, \hat{v} are estimated velocity components at t_{i+1}

Hence, we have

$$\varepsilon_d = \varepsilon_x^{(i+1)} \cos \theta + \varepsilon_y^{(i+1)} \sin \theta$$

$$\varepsilon_c = -\varepsilon_x^{(i+1)} \sin \theta + \varepsilon_y^{(i+1)} \cos \theta$$

(ii) Compute the variance of ε_d and ε_c , which we denote by b_d and b_c .

The covariance matrix of $\begin{bmatrix} \varepsilon_x^{(i+1)} \\ \varepsilon_y^{(i+1)} \end{bmatrix}$ is $\begin{bmatrix} b_{xx} & b_{xy} \\ b_{xy} & b_{yy} \end{bmatrix}$,

where, in the notation of reference 1

$$b_{xx} = p_{xx}(t_i^+) + 2\tau p_{xu}(t_i^+) + \tau^2 p_{uu}(t_i^+) + r_{xx}(i+1),$$

$$b_{xy} = p_{xy}(t_i^+) + \tau p_{xv}(t_i^+) + \tau p_{yu}(t_i^+) + \tau^2 p_{uv}(t_i^+) + r_{xy}(i+1) \text{ and}$$

$$b_{yy} = p_{yy}(t_i^+) + 2\tau p_{yv}(t_i^+) = \tau^2 p_{vv}(t_i^+) = r_{yy}(i+1).$$

Hence, from the coordinate transformation,

$$b_d = b_{xx} \cos^2 \theta + 2 b_{xy} \sin \theta \cos \theta + b_{yy} \sin^2 \theta$$

$$b_c = b_{xx} \sin^2 \theta - 2 b_{xy} \sin \theta \cos \theta + b_{yy} \cos^2 \theta.$$

(iii) Update \hat{q}_d and \hat{q}_c as follows:

$$\hat{q}_d(i+1) = \hat{q}_d(i) + \frac{1}{i+1} [\max(-e_{\max}, \frac{\epsilon_d^2 - b_d}{\tau}) - \hat{q}_d(i)]$$

$$\hat{q}_c(i+1) = \hat{q}_c(i) + \frac{1}{i+1} [\max(-e_{\max}, \frac{\epsilon_c^2 - b_c}{\tau}) - \hat{q}_c(i)],$$

where e_{\max} is 0 or the greatest positive value of either $\frac{1}{\tau}(\epsilon_d^2 - b_d)$ or $\frac{1}{\tau}(\epsilon_c^2 - b_c)$ generated in any iteration so far (including this one). The use of e_{\max} keeps \hat{q}_d and \hat{q}_c from occasionally achieving unrealistically large negative values.

This recursion scheme is carried out for $i \geq 0$ (i.e., after the second observation, because the first is z in the notation of reference 1). It is initiated by setting $\hat{q}_d(0) = \hat{q}_c(0) = e_{\max} = 0$.

Until the second observation time t_1 , we use $Q = 0$ (or some other selected initial value) for the "maneuvering matrix." For t in the interval (t_i, t_{i+1}) , we use an approximation for Q constructed from $\hat{q}_d(i)$ and $\hat{q}_c(i)$ as follows:

$$c_d = \max[\hat{q}_d(i), 0] \quad \text{so } C = \begin{bmatrix} c_d & 0 \\ 0 & c_c \end{bmatrix} \text{ is}$$

$$c_c = \max[\hat{q}_c(i), 0]$$

positive-semidefinite.

$Q = \begin{bmatrix} q_{xx} & q_{xy} \\ q_{xy} & q_{yy} \end{bmatrix}$ is the result of transforming C from down-track, cross-track coordinates (as currently estimated) to x, y coordinates, so

$$q_{xx} = c_d \cos^2 \theta + c_c \sin^2 \theta$$

$$q_{xy} = (c_d - c_c) \sin \theta \cos \theta$$

$$q_{yy} = c_d \sin^2 \theta + c_c \cos^2 \theta.$$

B. Updating Velocity Covariance Submatrix (2 x 2)

Immediately after updating Q as above (say at t_i^+ , $i \geq 1$), we also compensate by adjusting the submatrix

$$\begin{bmatrix} p_{uu}(t_i^+) & | & p_{uv}(t_i^+) \\ \hline \hline p_{uv}(t_i^+) & | & p_{vv}(t_i^+) \end{bmatrix}$$

as follows:

(i) Let a_d and a_c denote the values of c_d and c_c obtained on the previous iteration (initially, $a_d = a_c = 0$). Then compute

$$d_d = \min \left[p_{uu}(t_o^+), \frac{\max(0, c_d - a_d)}{t_i^+ - t_o^+} \right]$$

and

$$d_c = \min \left[p_{uu}(t_o^+), \frac{\max(0, c_c - a_c)}{t_i^+ - t_o^+} \right].$$

$\begin{bmatrix} d_d & | & 0 \\ \hline \hline 0 & | & d_c \end{bmatrix}$ is the covariance submatrix increment in down-track, cross-track coordinates. Also note: $p_{uu}(t_o^+) = \frac{1}{2}v^2 = p_{vv}(t_o^+)$.

(ii) Transforming the increment to x,y coordinates gives the updated covariance submatrix components as

$$p_{uu}(t_i^+) = p_{uu}(t_i^+) + d_d \cos^2 \theta + d_c \sin^2 \theta,$$

$$p_{uv}(t_i^+) = p_{uv}(t_i^+) + (d_d - d_c) \sin \theta \cos \theta, \text{ and}$$

$$p_{vv}(t_i^+) = p_{vv}(t_i^+) + d_d \sin^2 \theta + d_c \cos^2 \theta,$$

where " $=$ " is used as in FORTRAN.

C. Summary

Thus the "Final Algorithm" on pp. 12-13 of reference 1 is changed as follows:

1. \dot{q}_{xx} , \dot{q}_{xy} and \dot{q}_{yy} are not used; replaced by \dot{q}_d and \dot{q}_c .

Initial values are $\dot{q}_d(0) = \dot{q}_c(0) = 0$. Another initial value is $e_{max} = 0$.

2. The first step is replaced by two steps:

- Generate q_{xx} , q_{xy} , q_{yy} (for $i \geq 1$, these are trivially 0 for $i = 0$) from $\dot{q}_d(i)$ and $\dot{q}_c(i)$ as described above in (A). Also update e_{max} .
- Adjust $p_{uu}(t_i^+)$, $p_{uv}(t_i^+)$ and $p_{vv}(t_i^+)$ as described in above in (B).

3. The next two steps stay the same. The last step changes to:

- Compute $\dot{q}_d(i+1)$ and $\dot{q}_c(i+1)$ as described above in (A).

RHUMB-LINE TRACK PROJECTION

The preceding modifications for planar tracking can be incorporated into algorithms for tracking on a sphere in the same way that is described in reference 1. For tracking on a sphere with geographical coordinates (i.e., latitude and longitude), however, an even better procedure, due to T. G. Bugenhagen of the Johns Hopkins University Applied Physics Laboratory [2], is to propagate the estimated target position between observations along a rhumb-line instead of a great-circle path, again by dead reckoning with the estimated average velocity. This modification eliminates the need for coordinate rotations, and is probably a better approximation to actual ship motion anyway. The "track propagation" procedure specified on pp. 25 and 26 of reference 1 then simplifies to the following:

- Beginning at time t_i^+ with the y axis oriented toward local north and the x axis toward local east, let ϕ_i and ψ_i be the latitude and longitude of the estimated position at that time. In these local rectangular coordinates, the velocity estimates \dot{u}_i , \dot{v}_i , the (4 x 4) state covariance matrix P_i , and the maneuvering parameter estimates $\dot{q}_d(i)$ and $\dot{q}_c(i)$ (see part A of preceding section) are also available. For convenience here, denote south latitudes and west longitudes as negative.
- Propagate the ship's position by dead reckoning to the time t_{i+1} of the next observation. The latitude ϕ_{i+1} and longitude ψ_{i+1}

of this dead-reckoned position can be computed analytically as follows:

$$\hat{\psi}_{i+1} = \hat{\psi}_i + \frac{\hat{v}_i}{R_e} (t_{i+1} - t_i); R_e = \text{earth radius}$$

(unless $|\hat{\psi}_{i+1}| \geq \frac{1}{2}\pi$, in which case this procedure is no longer valid.)

$$\hat{\psi}_{i+1} = \begin{cases} \hat{\psi}_i + \frac{\hat{u}_i(t_{i+1} - t_i)}{R_e \cos \hat{\psi}_i} & \text{if } \hat{v}_i(t_{i+1} - t_i) = 0 \\ \hat{\psi}_i + \left(\frac{\hat{u}_i}{\hat{v}_i} \right) \ln \left[\left(\frac{\cos \hat{\psi}_i}{\cos \hat{\psi}_{i+1}} \right) \cdot \left(\frac{1 + \sin \hat{\psi}_{i+1}}{1 + \sin \hat{\psi}_i} \right) \right] & \text{otherwise} \end{cases}$$

• Compute q_{xx} , q_{xy} and q_{yy} from $\hat{q}_d(i)$ and $\hat{q}_c(i)$ as in part A of the preceding section.

1. • Compute the matrix M_{i+1} from eqs. 12 through 21 of reference 1.

• Set

$$\hat{x}(t_{i+1}^-) = 0$$

$$\hat{y}(t_{i+1}^-) = 0$$

values at time t_{i+1}^-

$$\hat{u}(t_{i+1}^-) = \hat{u}_i$$

in local coordinates

$$\hat{v}(t_{i+1}^-) = \hat{v}_i$$

• Perform the rest of the procedure as in reference 1, except that P_{i+1} and $\hat{q}_d(i+1)$ and $\hat{q}_c(i+1)$ (instead of Q_{i+1}) are computed as described in the preceding section of this report.

REFERENCES

[1] W. W. Willman, "Recursive Filtering Algorithms for Ship Tracking," NRL Report 7969, April 6, 1976.

[2] T. G. Bugenhagen and L. B. Carpenter, "OTH/DC&T Engineering Analysis, Vol. 5 - A Kalman Filter Rhumb-Line Ship Tracking Algorithm," APL/JHU Report FS-79-032, February 1979.

APPENDIX A

ERRATA

NRL Report 7969
Recursive Filtering Algorithms for Ship Tracking
 Warren W. Willman
 April 6, 1976

p. 10: v_i in second expression from bottom should be \hat{v}_i .

pp. 10 & 11: m_{xx} , m_{xy} and m_{yy} should be replaced by the respective expressions

$$p_{xx}(t_i^+) + 2p_{xu}(t_i^+) \tau + p_{uu}(t_i^+) \tau^2,$$

$$p_{xy}(t_i^+) + \{ p_{xv}(t_i^+) + p_{yu}(t_i^+) \} \tau + p_{uv}(t_i^+) \tau^2 \text{ and}$$

$$p_{yy}(t_i^+) + 2p_{yv}(t_i^+) \tau + p_{vv}(t_i^+) \tau^2.$$

p. 11: These same expressions, with the index i changed to $j-1$, should replace $p_{xx}(t_j^-)$, $p_{xy}(t_j^-)$ and $p_{yy}(t_j^-)$, respectively.

$\hat{q}_{xx}(i-1)$ and $\hat{q}_{xy}(i-1)$ in the second two equations should be

$\hat{q}_{xx}(i+1)$ and $\hat{q}_{xy}(i+1)$.

p. 21: Second FORTRAN statement from bottom should be replaced by the four statements

```

RI = FLOAT(I-1)
GXX = GXX-QXX*TAU      (because index I starts
GXY = GXY-QXY*TAU      at 1 instead of 0)
GYY = GYY-QYY*TAU

```

p. 25: The coordinates (ϕ_{i+1}, ψ_{i+1}) at the end of line 7 should be $(\hat{\phi}_{i+1}, \hat{\psi}_{i+1})$. Eq. (51) should read $\hat{\phi}_{i+1} = \sin^{-1}(\sin\phi_i \cos\gamma + \frac{\hat{v}_i}{f} \cos\phi_i \sin\gamma)$.

p.38: Right hand side of equation (A3b) should read

$$P(\tilde{t}_i) = P(\tilde{t}_i) H_i^T (H_i P(\tilde{t}_i) H_i^T + R_i)^{-1} H_i P(\tilde{t}_i).$$

p. 45: v_i in middle alternative of (C9) should be \hat{v}_i ; the same for u_i and \hat{u}_i .

p. 46: \hat{q}_{xy} in last equation should be \hat{q}_{yy} .

APPENDIX B

MODIFICATIONS IN PROGRAM LISTING OF FIGURE 3 IN NRL REPORT 7969

```
PROGRAM TEST
C
C          KALMAN FILTER WITH ADAPTIVE DRIVING NOISE
C
C  DIMENSION T(999),XX(999),YY(999),XS(999),YS(999),PXX(999),AX(999)
C  DIMENSION AY(999),PXY(999),PYY(999),ARXX(999),ARXY(999),ARYY(999)
C  DIMENSION SMAJ(999),SMIN(999),T1(999)
C
C          READ PARAMETER VALUES
C
C  N = NUMBER OF DETECTIONS (= NO. OF DATA CARDS)
C  VELVAR = PRIOR SPEED VARIANCE
C
C  READ 5071,N,VELVAR
C  5071 FORMAT(I3,F10.5)
C
C          READ (AND STORE) DATA FOR EACH DETECTION
C
C  T = TIME
C  AX,AY = OBSERVED LOCATION COORDINATES
C  SMA = SEMIMAJOR AXIS OF 86 PERCENT CONTAINMENT ELLIPSE
C        FOR OBSERVATION
C  SMI = SEMIMINOR AXIS OF CONTAINMENT ELLIPSE
C  THT = ORIENTATION OF SEMIMAJOR AXIS (DEGREES CLOCKWISE
C        FROM Y-AXIS)
C
C  5070 FORMAT(6F10.4)
C  DO 9 I=1,N
C  READ 5070,T(I),AX(I),AY(I),SMA,SMI,THT
C  THT=THT/57.3
C  ARXX(I)=((SMA*SIN(THT))**2+(SMI*COS(THT))**2)/4.
C  ARXY(I)=SIN(THT)*COS(THT)*(SMA*SMA-SMI*SMI)/4.
C  9 ARYY(I)=((SMI*SIN(THT))**2+(SMA*COS(THT))**2)/4.
C
C          INITIALIZATION
C
C  XX(1)=AX(1)
C  YY(1)=AY(1)
C  PXX(1)=ARXX(1)
C  PXY(1)=ARXY(1)
C  PYY(1)=ARYY(1)
C  C1=PXX(1)+PYY(1)
C  C2=SQRT((PXX(1)-PYY(1))**2+4.*PXY(1)**2)
C  C1=.3*(C1+C2)
C  C2=C1-C2
C  SMAJ(1)=2.*SQRT(C1)
C  SMIN(1)=2.*SQRT(C2)
```

```

1 IF(PXY(1),NE,0.) 30 10 71
2 TH(1)=0.
3 G7 TH 51
4 71 TH(1)=57.3*ATAN(CXXX(1)-C1)/PXY(1)+90.
51 CONTINUE
61 H1=0.
71 H2=0.
81 U=0.
91 V=0.
101 PXU=0.
111 PXV=0.
121 PYU=0.
131 PYV=0.
141 PUU=.5*VELVAR
151 PUV=0.
161 PVV=PUU
171 QXX=?
181 QXY=0.
191 QYY=0.
201 CT=0.
211 CC=0.
221 EMAX=0.
231 RT=0.
241 PRINT 10
251 PRINT 11
261 10 FORMAT(50X,19HPREDICTED POSITIONS,/)
271 11 FORMAT(30X,66HTIME X Y SHAJ AX SM
281 1IN AC ORIENT,/)
C
C          RECURSIVE STATE VECTOR ESTIMATION
C
291 D7 1 I=2,N
301 ZX=AX(1)
311 ZY=AY(1)
321 RXX=ARXX(1)
331 RXY=ARYX(1)
341 RYY=ARYY(1)
351 TAU=T(1)-T(I-1)
361 XBAR=XX(I-1)+U*TAU
371 YBAR=YY(I-1)+V*TAU
381 GXX=PXX(I-1)+2.*PXU*TAU+PUU*TAU+TAU+QXX*TAU
391 GXY=PXY(I-1)+2.*PXV*PYU+TAU+PUV*TAU+TAU+QXY*TAU
401 GYY=PYY(I-1)+2.*PYV*TAU+PVV*TAU+TAU+QYY*TAU
411 GXU=PXU+PUU+TAU
421 GXV=PXV+PUV+TAU
431 GYU=PYU+PVV+TAU
441 GYV=PYV+PVV+TAU
C
C          CURRENT PREDICTED POSITION OUTPUT
C
451 I = OBSERVATION INDEX
461 T = TIME
471 (XX,YY) = CURRENT PREDICTED POSITION IN X-Y COORDINATES
481 SHAJ = SEMIMAJOR AXIS OF 95 PERCENT CONTAINMENT ELLIPSE FOR
491 CURRENT POSITION
501 SMIN = SEMIMINOR AXIS OF CONTAINMENT ELLIPSE
511 TH = ORIENTATION OF SEMIMAJOR AXIS (DEG. CLOCKWISE FROM Y-AXIS)

```

```

C1=GXX+GYY
C2=SQRT((GXX-GYY)**2+4.*GXY*GXY)
C1=.5*(C1+C2)
C2=C1-C2
SMAJ(I)=2.*SQRT(C1)
SMINC(I)=2.*SQRT(C2)
IF(G(Y.NE.0.) GO TO 70
TH(I)=0.
GO TO 50
70 TH(I)=57.3*ATAN((GXX-C1)/GXY)+90.
50 PRINT T,T(I),XBAR,YBAR,SMAJ(I),SMINC(I)
C
DET=(GXX+RXX)*(GYY+RYY)-(GXY+RXY)**2
DETI=0.
IF(DET.GT.0.) DETI=1./DET
HXX=(GYY+RYY)*DETI
HXY=-(GXY+RXY)*DETI
HYY=(GXX+RXX)*DETI
PXX(I)=GXX-GXX*GXX+HXX-2.*GXX*GXY+HXY-GXY*GXY+HYY
PXY(I)=GXY-GXX*GXY+HXX-(GXX*GYY+GXY*GXY)*HXY-GXY*GYY+HYY
PYX(I)=GYY-GYY*GYY+HYY-2.*GYY*GXY+HXY-GXY*GXY+HXX
C1=PKX(I)+PYX(I)
C2=SQRT((PXX(I)-PYX(I))**2+4.*PXY(I)**2)
C1=.5*(C1+C2)
C2=C1-C2
SMAJ(I)=2.*SQRT(C1)
SMINC(I)=2.*SQRT(C2)
IF(P(X(I).NE.0.) GO TO 72
TH(I)=0.
GO TO 52
72 TH(I)=57.3*ATAN((PXX(I)-C1)/PXY(I))+90.
52 CONTINUE
PXU=GXX-GXX*GXU+HXX-(GXX*GYU+GXY*GXU)*HXY-GXY*GYU+HYY
PXY=GXY-GXX*GXV+HXX-(GXX*GYV+GXY*GXV)*HXY-GXY*GYV+HYY
PYU=GYU-GYY*GYU+HYY-(GYY*GXU+GXY*GYU)*HXY-GXY*GXU+HXX
PYV=GYV-GYY*GYV+HYY-(GYY*GXV+GXY*GYV)*HXY-GXY*GXV+HXX
PUU=PUU-GXU*GXU+HXX-2.*GXU*GYU+HXY-GYU*GYU+HYY
PUV=PUV-GXU*GXV+HXX-(GXU*GYV+GYU*GXV)*HXY-GYU*GYV+HYY
PVU=PVV-GXV*GXV+HXX-2.*GXV*GYV+HXY-GYV*GYV+HYY
DET=PXX*RYY-RXY*RXY
DETI=0.
IF(DET.GT.0.) DETI=1./DET
HXX=RYY*DETI
HXY=-RXY*DETI
HYY=RXX*DETI
XXX(I)=XBAR+(PXX(I)*HXX+PXY(I)*HXY)*(ZX-XBAR)
XXX(I)=XXX(I)+(PXX(I)*HXY+PXY(I)*HYY)*(ZY-YBAR)
YY(I)=YBAR+(PXY(I)*HXX+PYY(I)*HXY)*(ZX-XBAR)
YY(I)=YY(I)+(PXY(I)*HXY+PYY(I)*HYY)*(ZY-YBAR)
U=U+(PXU*HXX+PYU*HXY)*(ZX-XBAR)+(PXU*HXY+PYU*HYY)*(ZY-YBAR)
V=V+(PXV*HXX+PYV*HXY)*(ZX-XBAR)+(PXV*HXY+PYV*HYY)*(ZY-YBAR)
C
C UPDATE DRIVING NOISE ESTIMATE AND VELOCITY COVARIANCE SUBMATRIX
C
IF(TSU.LE.0.) GO TO 1
RI=RI+1.

```

```

DI=HI
DC=HC
PI=0.
PC=PI
SQINV=PI
U2=U*U
V2=V*V
UV=U*V
SQ=SQRT(U2+V2)
TF(SQ.GT.0.) SQINV=1./SQ
QINV=SQINV*SQINV
EX=ZX-XBAR
EY=ZY-YBAR
SIT=(U*EX+V*EY)*SQINV
SCT=(U*EY-V*EX)*SQINV
GXX=GXX-QXX*TAU+RXX
GXY=GXY-QXY*TAU+RXY
GYY=GYY-QYY*TAU+RYY
GIT=(U2*GXX+2.*UV*GXY+V2*GYY)*QINV
GCT=(V2*GXX-2.*UV*GXY+U2*GYY)*QINV
ECI=(SIT+SCT-GIT)/TAU
ECC=(SCT+SCT-GCT)/TAU
IF(ECI.GT.EMAX) EMAX=ECI
IF(ECC.GT.EMAX) EMAX=ECC
IF(ECI.LT.-EMAX) ECI=-EMAX
IF(ECC.LT.-EMAX) ECC=-EMAX
CI=CI+(ECI-CT)/RT
CC=CC+(ECC-CC)/RT
HI=0.
HC=0.
IF(CT.GT.0.) HI=CI
IF(CC.GT.0.) HC=CC
QXX=(U2*HI+V2*HC)*QINV
QXY=UV*(HI-HC)*QINV
QYY=(V2*HI+U2*HC)*QINV
DI=HT-DT
DC=HC-DC
IF(DI.GT.0.) PI=DI/(TCI-TC1)
IF(DC.GT.0.) PC=DC/(TCI-TC1)
IF(PI.GT..5*VELVAR) PI=.5*VELVAR
IF(PC.GT..5*VELVAR) PC=.5*VELVAR
PUU=PUU+(U2*PI+V2*PC)*QINV
PUV=PUV+UV*(PI-PC)*QINV
PVV=PVV+(V2*PI+U2*PC)*QINV
1 CONTINUE
C
C          TRACKER OUTPUT
C
C          I = OBSERVATION INDEX
C          T = TIME
C          (XX, YY) = CURRENT POSITION ESTIMATE IN X-Y COORDINATES
C          S*AJ = SEMIMAJOR AXIS OF 86 PERCENT CONTAINMENT ELLIPSE FOR
C                  CURRENT POSITION
C          S*IN = SEMIMINOR AXIS OF CONTAINMENT ELLIPSE
C          TH = ORIENTATION OF SEMIMAJOR AXIS (DEG. CLOCKWISE FROM Y-AXIS)
C

```

```

PRINT 8
PRINT 12
PRINT 11
DO 3 I=1,N
3 PRINT 7,T(I),XX(I),YY(I),SMAJ(I),SMIN(T),TH(I)
PRINT 8
7 FORMAT(25X,F10.2,5X,2=10.2,5X,3F10.2,/)
8 FORMAT(20X,///)
12 FORMAT(50X,17HTRACKED POSITIONS,///)

C
C          TRACK SMOOTHER
C

XSC(N)=XX(N)
YSC(N)=YY(N)
NM1=N-1
DEN=T(N)-T(1)
QXX=QXX+PUU*DEN
QXY=QXY+PUV*DEN
QYY=QYY+PVV*DEN
DO 2 K=1,NM1
I=N-K
TAU=T(I+1)-T(I)
P1=PX(I)
P2=PY(I)
P3=PV(I)
DEN=(P1+QXX*TAU)*(P3+QYY*TAU)-(P2+QXY*TAU)**2
DEN!=0.
IF(DEN.GT.0.) DENI=1./DEN
HXX=P1*(P3+QYY*TAU)-P2*(P2+QXY*TAU)
HXY=P2*(P1+QXY*TAU)-P1*(P2+QYY*TAU)
HYX=P2*(P3+QYY*TAU)-P3*(P2+QXY*TAU)
HYY=P3*(P1+QXX*TAU)-P2*(P2+QXY*TAU)
XSC(I)=XX(I)+(HXX*(XSC(I+1)-XX(I)-U*TAU)+HXY*(YSC(I+1)-YY(I)-V*TAU))*1
DENI
YSC(I)=YY(I)+(HYX*(XSC(I+1)-XX(I)-U*TAU)+HYY*(YSC(I+1)-YY(I)-V*TAU))*1
DENI
SXX=PX(N)
SXY=PY(N)
SYY=PV(N)
C1=SXX+SYY
C2=SQRT((SXX-SYY)**2+4.*SXY**2)
C1=.5*(C1+C2)
C2=C1-C2
SMAJ(N)=2.*SQRT(C1)
SMIN(N)=2.*SQRT(C2)
IF(SXY.NE.0.) GO TO 73
TH(N)=0.
GO TO 53
73 TH(N)=57.3*ATAN((SXX-C1)/SXY)+90.
53 CONTINUE
DO 5 L=2,N
I=N-L+1
TAU=T(I+1)-T(I)

```

```

P1=PXX(I)
P2=PYY(I)
P3=PYY(I)
A1=P1+QXX*TAU
A2=P2+QXY*TAU
A3=P3+QYY*TAU
DET=A1*A3-A2*A2
DETI=0.
IF(DET.GT.0.) DETI=1./DET
H1=A3*DETI
H2=-A2*DETI
H3=A1*DETI
B1=P1*H1+P2*H2
B2=P1*H2+P2*H3
B3=P2*H1+P3*H2
B4=P2*H2+P3*H3
D1=SXX-A1
D2=SXY-A2
D3=SYY-A3
E1=B1*D1+B2*D2
E2=B1*D2+B3*D3
E3=B3*D1+B4*D2
E4=B3*D2+B4*D3
SXX=P1+E1+B1+E2+B2
SXY=P2+E1+B3+E2+B4
SYY=P3+E3+B3+E4+B4
C1=SXX+SYY
C2=SQRT((SXX-SYY)**2+4.*SXY**2)
C1=.5*(C1+C2)
C2=C1-C2
SMAJ(I)=2.*SQRT(C1)
SMIN(I)=2.*SQRT(C2)
IF(SXY.NE.0.) GO TO 74
TH(T)=0.
GO TO 5
74 TH(I)=57.3*ATAN((SXX-C1)/SXY)+90.
5 CONTINUE

```

```

C
C          SMOOTH OUTPUT
C
C          I = OBSERVATION INDEX
C          T = TIME
C          (X, Y) = SMOOTHED POSITION IN X-Y COORDINATES
C          SMAJ = SEMIMAJOR AXIS OF 86 PERCENT CONTAINMENT ELLIPSE FOR
C          SMOOTHED POSITION
C          SMIN = SEMIMINOR AXIS OF CONTAINMENT ELLIPSE
C          TH = ORIENTATION OF SEMIMAJOR AXIS (DEG. CLOCKWISE FROM Y-AXIS)
C
C          PRINT 13
C          PRINT 11
13 FORMAT(50X,18HSMOOTHED POSITIONS,//)
DO 4 I=1,N
4 PRINT 7,T(I),XS(I),YS(I),SMAJ(I),SMIN(I),TH(I)
END

```

DEPARTMENT OF THE NAVY

NAVAL RESEARCH LABORATORY
Washington, D.C. 20375

POSTAGE AND FEES PAID
DEPARTMENT OF THE NAVY
DOD-316
THIRD CLASS MAIL

OFFICIAL BUSINESS
PENALTY FOR PRIVATE USE. \$200

NRL

